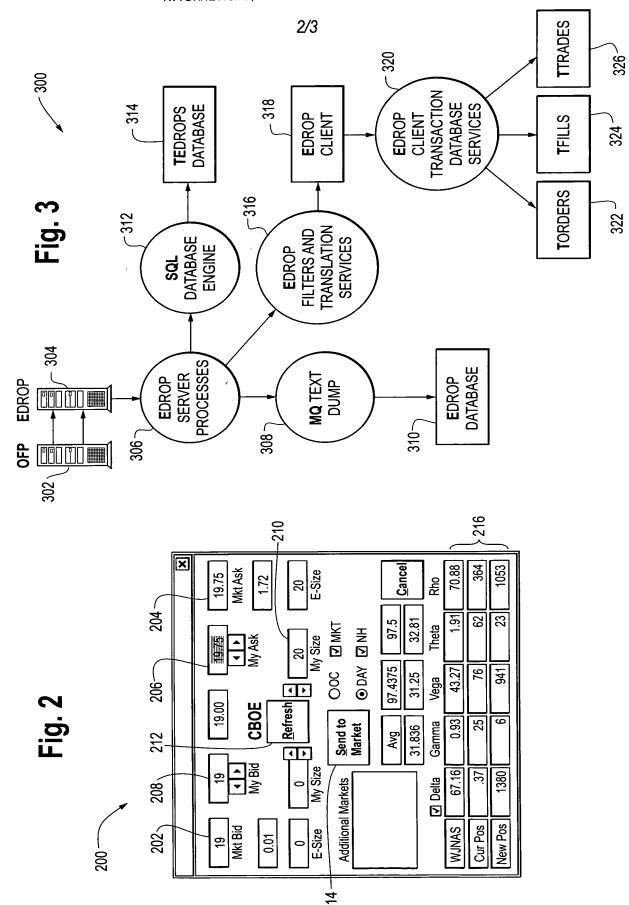
TITLE: Method and Apparatus For Stock and Index Option Price Improvement, Participation, and Internalization INVENTOR: Anthony J. Saliba
APPLICATION NO.: 10/786,196,
CONF. NO. 2400; DOCKET NO. 12778US03
ATTORNEY: JMB, PHONE: 312-775-8000 1/3 8 FLOOR BROKER TRADEMATCH ~128 ပ္တ 118 122 126 MARKET BART 120 116-QUOTE SERVER 158 ORS 156~ 104 142 - 150 **MESSAGE** QUEUE 108-102 MESSAGE QUEUE 154 **EDROP SYSTEM** 132 | Fig. 1 OFP 106

TITLE: Method and Apparatus For Stock and Index Option Price Improvement, Participation, and Internalization

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Option Price Improvement, Participation, and Internalization INVENTOR: Anthony J. Saliba APPLICATION NO.: 10/786,196 CONF. NO. 2400; DOCKET NO. 12778US03 ATTORNEY: JMB, PHONE: 312-775-8000 3/3 MESSAGES FROM THE MARKET OR OFP. THE CONTRACT ELEMENTS INCLUDING SUBMIT CONTRA-ORDER SPECIFYING 418 RECEIVE AND TRACK TRADE PARTIAL, 416 FILL, AND OUT COMPLETION STATUS POTENTIAL CROSS QUANTITY AND PRICE TO THE MARKET \$ AUTOMATICALLY DETERMINE POTENTIAL CROSS QUANTITY AND PRICE 408 414 NCLUDING UNDERLYING SECURITY, MONITOR FOR SUBMIT INDICATOR IDENTIFY CONTRACT ELEMENTS OPTION, QUALITY, STRIKE PRICE, COPY INTO INTERNAL FORMAT CROSS QUANTITY AND PRICE POP-UP AT TRADER TERMINAL TRANSLATE OPTION ORDER AND CONTRACT IDENTIFIER. RECEIVE OPTION ORDER **DISPLAY OPTION ORDER DETERMINE A POTENTIAL** FILTER OPTION ORDER OR COPY FROM OFP

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